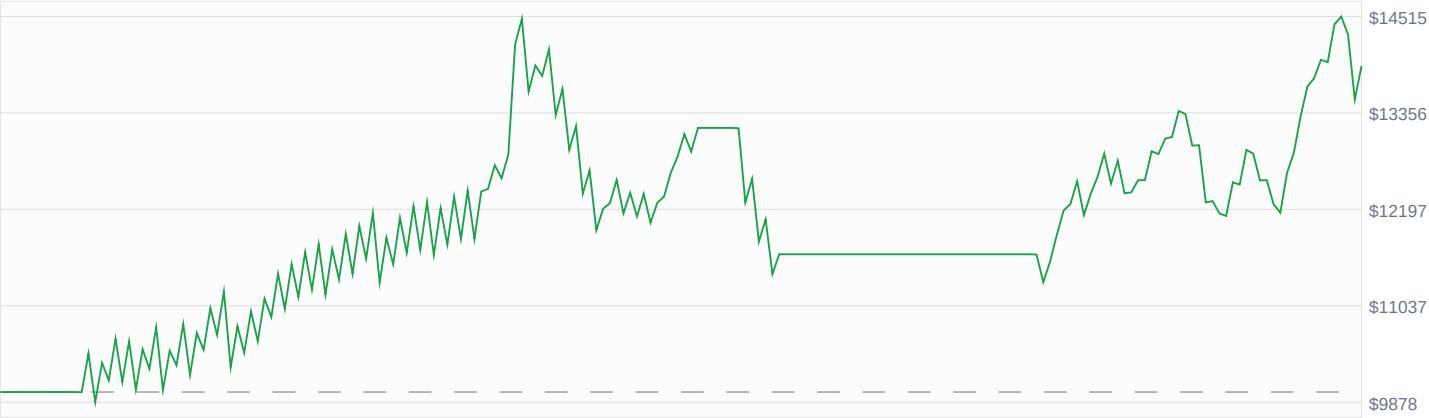




Backtest #37025 · LPG · EVO_GG1RSISNIP_v251

ROI	Sharpe	Win Rate	Max Drawdown
+39.17%	1.08	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The LPG backtest shows a +39.17% ROI with a 66.7% win rate, yet the sample of only three trades provides insufficient statistical confidence to validate the 1.08 Sharpe ratio. While the strategy captured a profitable trend, the 21.82% maximum drawdown suggests significant risk exposure on a single losing position. The high volatility indicates the EVO_GG1RSISNIP_v251 logic requires more historical data to distinguish signal noise from genuine alpha. We must run a longer backtest or expand the parameter grid to confirm robustness before live deployment.

ADDITIONAL METRICS

CAGR	39.17%
Sortino Ratio	0.88
Turnover	7.36x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13921.33